

FIG. 1A

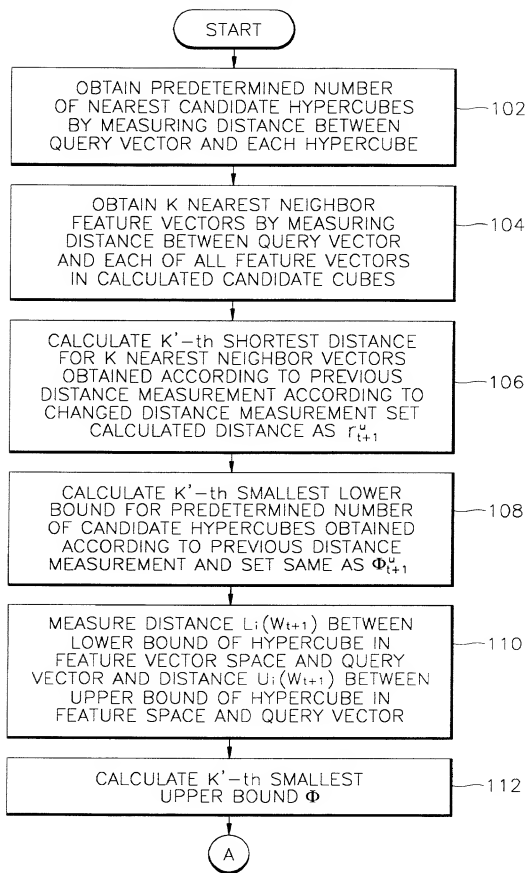


FIG. 1B

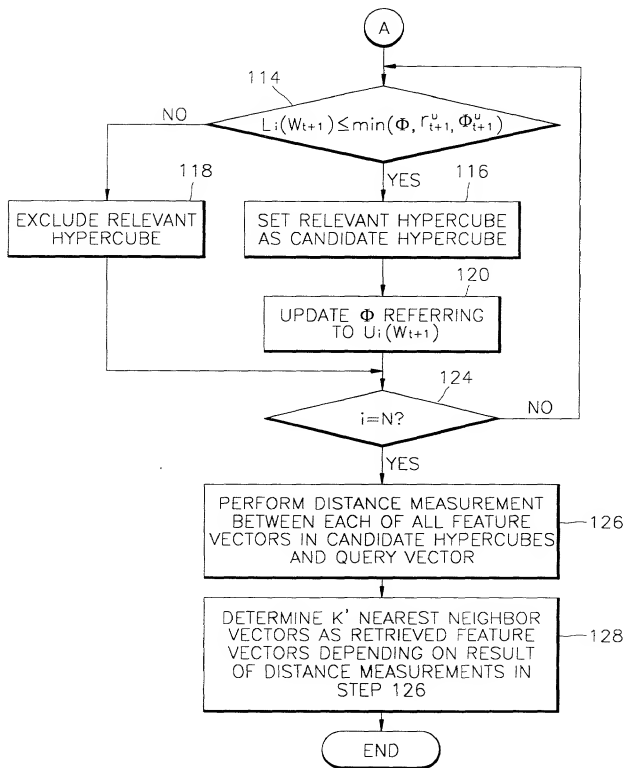


FIG. 2

```

Begin
  initialize  $\Phi$ 
  count=0;
  for i=1 to N
    compute  $L_i(W_{t+1})$  and  $U_i(W_{t+1})$  for  $P_i$ 
    202 — [ if  $L_i(W_{t+1}) \leq r_{t+1}^u$  and  $L_i(W_{t+1}) \leq \Phi_{t+1}^u$  and  $L_i(W_{t+1}) \leq \Phi_i$  ]
    206 — [ update  $\Phi$  ]
    204 — [ choose  $P_i$  ]
  end for
   $N_1$  = count
End

```